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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/05/2016 **TO DATE : 27/05/2016**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index Term Split 3-7 Years						
AL37 On 04/08/2016	Index Future			Buy	1	0.00
AL37 On 04/08/2016	Index Future			Sell	1	0.00
R186 Bond Future						
R186 On 04/08/2016	Bond Future			Sell	12	0.00
R186 On 04/08/2016	Bond Future			Buy	12	0.00
R202 Bond Future						
R202 On 04/08/2016	Bond Future			Sell	203	0.00
R202 On 04/08/2016	Bond Future			Buy	203	0.00
R202 On 04/08/2016	Bond Future			Sell	203	0.00
R202 On 04/08/2016	Bond Future			Buy	203	0.00
R202 On 04/08/2016	Bond Future			Buy	203	0.00
R202 On 04/08/2016	Bond Future			Sell	203	0.00

R202 On 04/08/2016	Bond Future	Sell	203	0.00
R202 On 04/08/2016	Bond Future	Buy	203	0.00
R202 On 04/08/2016	Bond Future	Buy	1,000	0.00
R202 On 04/08/2016	Bond Future	Sell	1,000	0.00
R202 On 04/08/2016	Bond Future	Buy	1,000	0.00
R202 On 04/08/2016	Bond Future	Sell	1,000	0.00

R208 Bond Futures

R208 On 04/08/2016	Bond Future	Buy	51	0.00
R208 On 04/08/2016	Bond Future	Sell	51	0.00
R208 On 04/08/2016	Bond Future	Sell	77	0.00
R208 On 04/08/2016	Bond Future	Buy	77	0.00
R208 On 04/08/2016	Bond Future	Buy	77	0.00
R208 On 04/08/2016	Bond Future	Sell	77	0.00
R208 On 04/08/2016	Bond Future	Buy	98	0.00
R208 On 04/08/2016	Bond Future	Sell	98	0.00
R208 On 04/08/2016	Bond Future	Buy	98	0.00
R208 On 04/08/2016	Bond Future	Sell	98	0.00
R208 On 04/08/2016	Bond Future	Buy	98	0.00
R208 On 04/08/2016	Bond Future	Sell	98	0.00
R208 On 04/08/2016	Bond Future	Buy	98	0.00
R208 On 04/08/2016	Bond Future	Sell	98	0.00
R208 On 04/08/2016	Bond Future	Sell	443	0.00
R208 On 04/08/2016	Bond Future	Buy	443	0.00

Grand Total for Daily Detailed Turnover: **3,865** **0.00**